

Author Index

Anshuman, V. R.	Market Making with Discrete Prices	81
Basak, S.	An Equilibrium Model with Restricted Stock Market Participation	309
Broadie, M.	Optimal Replication of Contingent Claims under Portfolio Constraints	59
Cadsby, C. B.	Equilibrium Dominance in Experimental Financial Markets	189
Carr, P.	Randomization and the American Put	597
Chalmers, J. M. R.	Default Risk Cannot Explain the Muni Puzzle: Evidence from Municipal Bonds That Are Secured by U.S. Treasury Obligations	281
Christopherson, J. A.	Conditioning Manager Alphas on Economic Information: Another Look at the Persistence of Performance	111
Conrad, J.	An Anatomy of Trading Strategies	489
Cuoco, D.	<i>See Basak</i>	309
Cvitanić, J.	<i>See Broadie</i>	59
Dasgupta, S.	Pricing Strategy and Financial Policy	705
Dow, J.	Arbitrage, Hedging, and Financial Innovation	739
Ferson, W. E.	<i>See Christopherson</i>	111
Fluck, Z.	Optimal Financial Contracting: Debt versus Outside Equity	383
Frank, M.	<i>See Cadsby</i>	189
Glassman, D. A.	<i>See Christopherson</i>	111
Hau, H.	Competitive Entry and Endogenous Risk in the Foreign Exchange Market	757
Ju, N.	Pricing an American Option by Approximating Its Early Exercise Boundary as a Multipiece Exponential Function	627
Kahn, C. M.	Payment System Settlement and Bank Incentives	845
Kalay, A.	<i>See Anshuman</i>	81
		871

Kaul, G.	<i>See Conrad</i>	489
Khanna, N.	Optimal Contracting with Moral Hazard and Cascading	557
Kirby, C.	The Restrictions on Predictability Implied by Rational Asset Pricing Models	343
Koski, J. L.	Measurement Effects and the Variance of Returns After Stock Splits and Stock Dividends	143
Kroner, K. F.	Modeling Asymmetric Comovements of Asset Returns	817
LeRoy, S. F.	Book Review: <i>Market Efficiency: Stock Market Behaviour in Theory and Practice</i>	675
Luo, G. Y.	Market Efficiency and Natural Selection in a Commodity Futures Market	647
Maksimovic, V.	<i>See Cadysby</i>	189
Ng, V. K.	<i>See Kroner</i>	817
Orosel, G. O.	Participation Costs, Trend Chasing, and Volatility of Stock Prices	519
Parlour, C. A.	Price Dynamics in Limit Order Markets	789
Pritsker, M.	Nonparametric Density Estimation and Tests of Continuous Time Interest Rate Models	449
Repullo, R.	Monitoring, Liquidation, and Security Design	163
Roberds, W.	<i>See Kahn</i>	845
Singh, R.	Takeover Bidding with Toeholds: The Case of the Owner's Curse	679
Soner, H. M.	<i>See Broadie</i>	59
Spiegel, M.	Stock Price Volatility in a Multiple Security Overlapping Generations Model	419
Suarez, J.	<i>See Repullo</i>	163
Tiso, M.	Book Review: <i>The Econometrics of Financial Markets</i>	233
Titman, S.	<i>See Dasgupta</i>	705

Author Index

- Vayanos, D.** Transaction Costs and Asset Prices: A
Dynamic Equilibrium Model 1
- Williams, J. T.** Agency and Brokerage of Real Assets
in Competitive Equilibrium 239

Title Index

Agency and Brokerage of Real Assets in Competitive Equilibrium	
Joseph T. Williams	239
An Anatomy of Trading Strategies	
Jennifer Conrad and Gautam Kaul	489
Arbitrage, Hedging, and Financial Innovation	
James Dow	739
Book Review: <i>The Econometrics of Financial Markets</i>	
Maurizio Tiso	233
Book Review: <i>Market Efficiency: Stock Market Behaviour in Theory and Practice</i>	
Stephen F. LeRoy	675
Competitive Entry and Endogenous Risk in the Foreign Exchange Market	
Harald Hau	757
Conditioning Manager Alphas on Economic Information: Another Look at the Persistence of Performance	
Jon A. Christopherson, Wayne E. Ferson, and Debra A. Glassman	111
Default Risk Cannot Explain the Muni Puzzle: Evidence from Municipal Bonds That Are Secured by U.S. Treasury Obligations	
John M. R. Chalmers	281
Equilibrium Dominance in Experimental Financial Markets	
Charles Bram Cadsby, Murray Frank, and Vojislav Maksimovic	189
An Equilibrium Model with Restricted Stock Market Participation	
Suleyman Basak and Domenico Cuoco	309
Market Efficiency and Natural Selection in a Commodity Futures Market	
Guo Ying Luo	647
Market Making with Discrete Prices	
V. Ravi Anshuman and Avner Kalay	81

Title Index

Measurement Effects and the Variance of Returns After Stock Splits and Stock Dividends	
Jennifer Lynch Koski	143
Modeling Asymmetric Comovements of Asset Returns	
Kenneth F. Kroner and Victor K. Ng	817
Monitoring, Liquidation, and Security Design	
Rafael Repullo and Javier Suarez	163
Nonparametric Density Estimation and Tests of Continuous Time Interest Rate Models	
Matt Pritsker	449
Optimal Contracting with Moral Hazard and Cascading	
Naveen Khanna	559
Optimal Financial Contracting: Debt versus Outside Equity	
Zsuzsanna Fluck	383
Optimal Replication of Contingent Claims under Portfolio Constraints	
Mark Broadie, Jakša Cvitanić, and H. Mete Soner	59
Participation Costs, Trend Chasing, and Volatility of Stock Prices	
Gerhard O. Orosel	521
Payment System Settlement and Bank Incentives	
Charles M. Kahn and William Roberds	845
Price Dynamics in Limit Order Markets	
Christine A. Parlour	789
Pricing an American Option by Approximating Its Early Exercise Boundary as a Multipiece Exponential Function	
Nengjiu Ju	627
Pricing Strategy and Financial Policy	
Sudipto Dasgupta and Sheridan Titman	705
Randomization and the American Put	
Peter Carr	597
The Restrictions on Predictability Implied by Rational Asset Pricing Models	
Chris Kirby	343
Stock Price Volatility in a Multiple Security Overlapping Generations Model	
Matthew Spiegel	419
	875